

ChartProfit

Charts to Friday 30th November 2018

Market Charts, Major ETFs

Market Sentiment Analysis

Stock Market Summary

***** BREADTH

ChartProfit Breadth System - wk ending 11/30.

	-5	-4	-3	-2	↓
NYSE	23	37	36	29	45
NasDaq	26	32	29	26	41
SP500	22	43	39	28	53
R2000	23	31	31	29	41

number = % stocks >50day ma

***** SENTIMENT

Consensus Polls:

11/30: AAll (public poll). Bulls% was higher at 33.9%. Previous week's Bulls% at 25.3% was the lowest since September 2017. Bears% was lower at 39.5%. Previous week's Bears% at 47.1%, was the highest since February 2016. The nett (Bulls minus Bears) is at -5.6. Previous week's nett at -21.8 was the lowest since the market low in February 2016.

11/30: Investors Intelligence. Bulls% was lower at 33.3%, the lowest since May 2016 (during/after the market sell-off earlier this year, Bulls% only got as low as 42.2%). Bear%, was higher at 20.6%. The nett (Bulls minus Bears) is at 17.7; the lowest since November 2016.

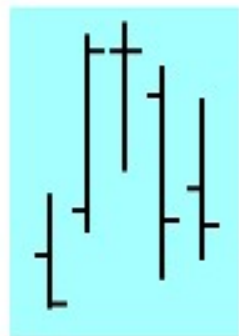
11/30: The NAAIM Exposure Index is highr this week at 53.21. Previous week's 30.55 was the lowest reading since February 2016.

Mutual Fund Flow:

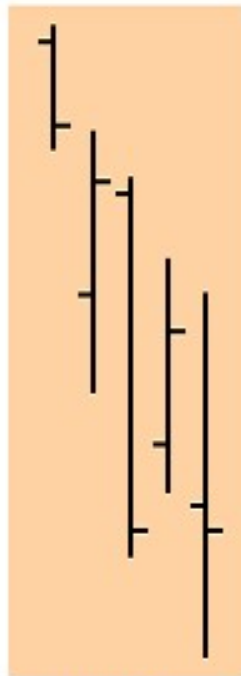
11/30: My version of the Rydex Assets Ratio ended the week at 11.65. On 11/05 the ratio fell to 8.15 which was the lowest ratio in more than a year. The peak reading is 27.55 recorded 09/07 which equalled the highest ratio in the database.

11/30: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$8.5 Billion in the week to 28th November. The 4wk flow is at -\$14.88 Billion. During this recent sell-off the 4wk flow never approached the low levels reached when the market declined earlier in the year. So no obvious capitulation in this indicator.

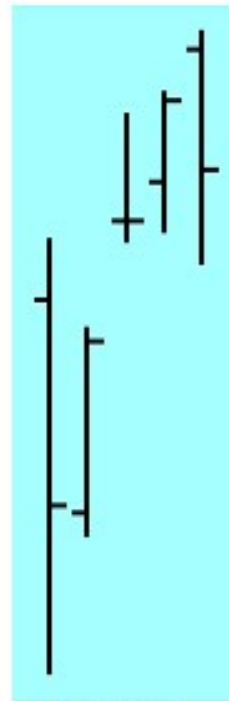
SPY Weekly Structure



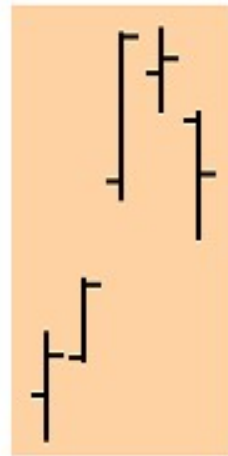
No Bias



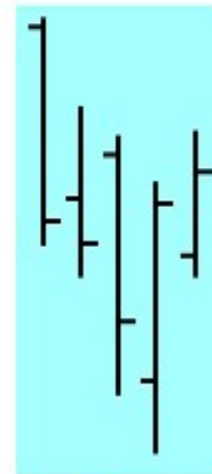
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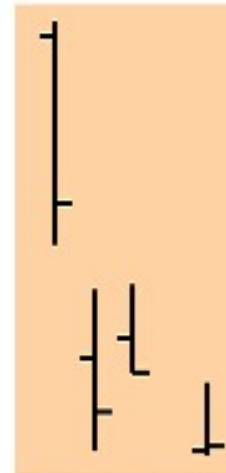
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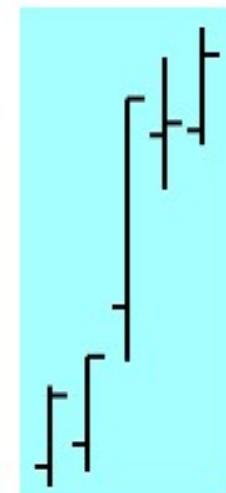
No Bias



No Bias



No Bias



Buyers Active

282
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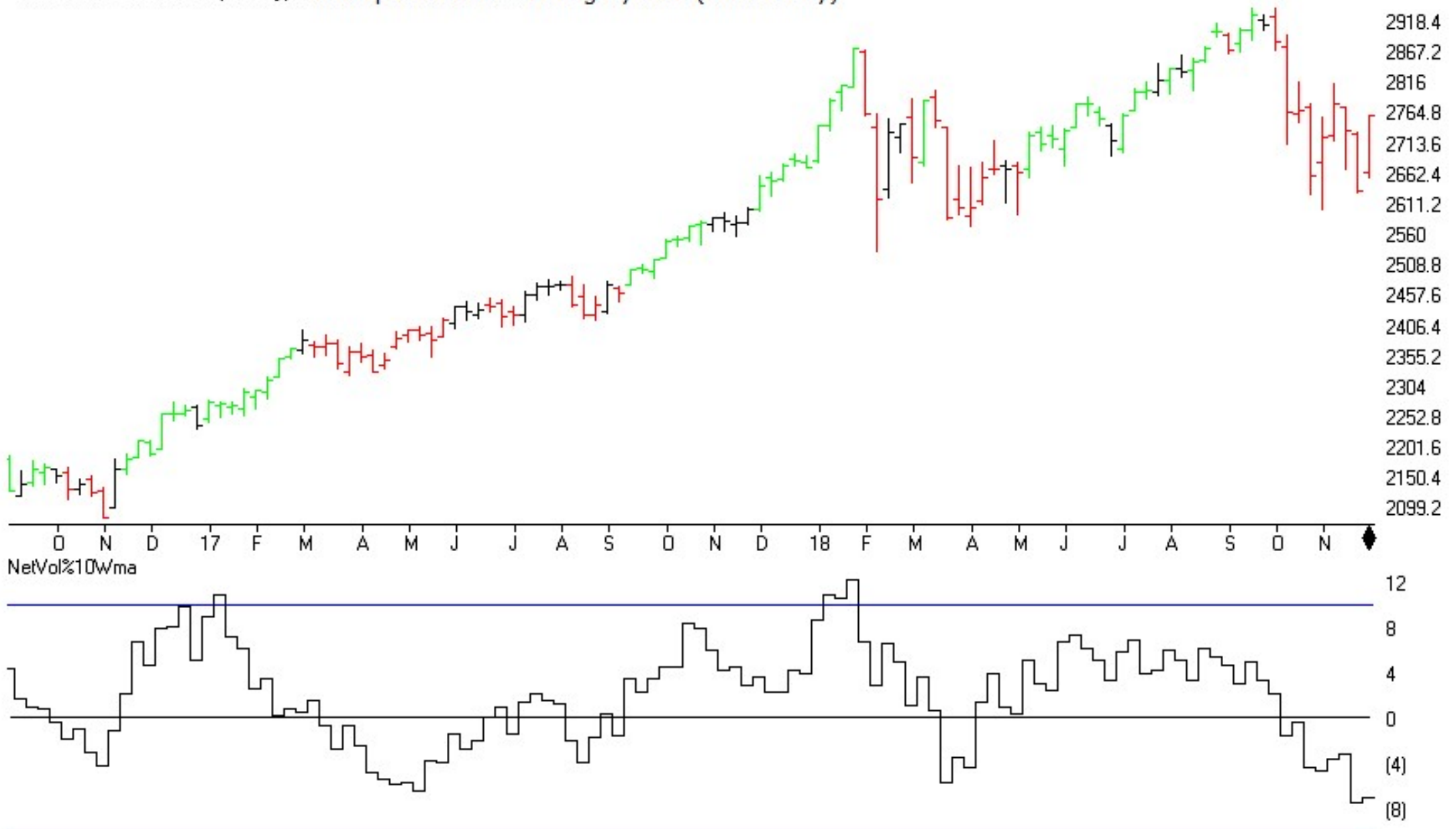
15	22	29	5	12	19	26	Dec
							November

Commitments of Traders

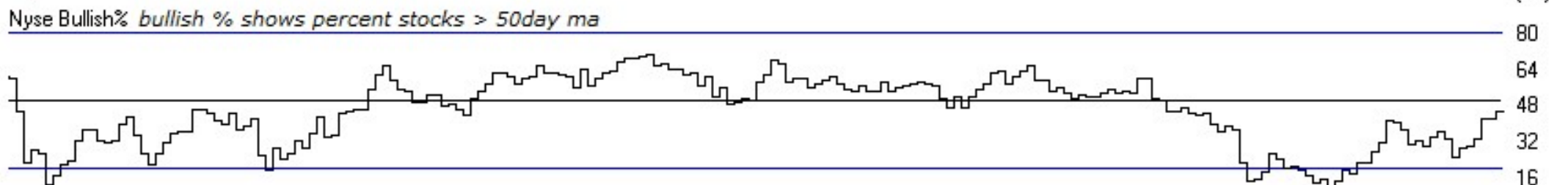
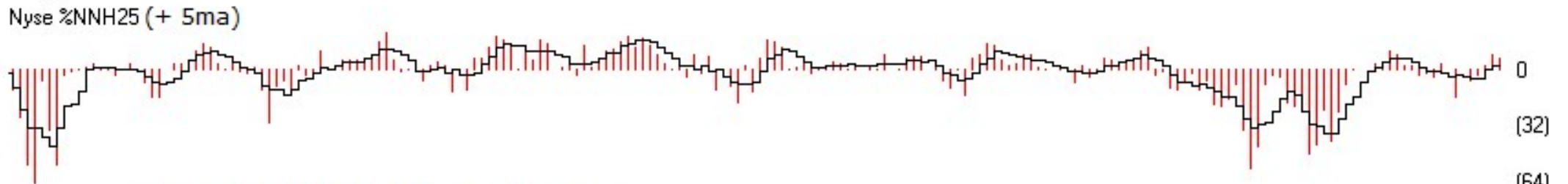
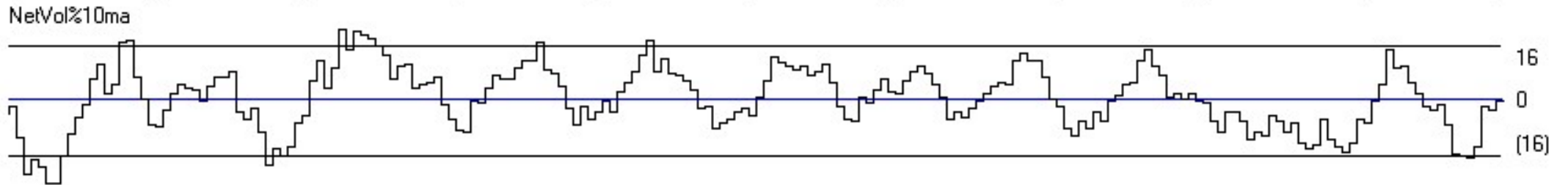
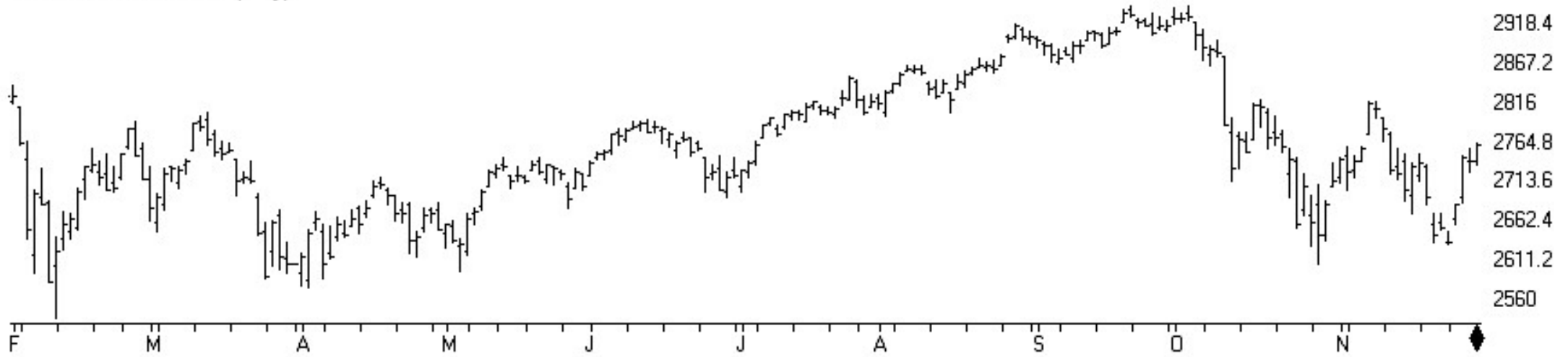
C.O.T.
Quick
View

SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	11.9	50.2	79.5	18.9	75.7	100.0	91.4	45.8	13.1
11/20/18	6.7	48.0	89.4	43.9	94.8	53.7	92.1	42.8	10.2
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	74.8	100	30.5	25.3	27.9	61.4	45.5	87.7	61.7
11/20/18	70.6	100	30.8	29.7	1.7	44.4	45.6	0	0
CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	100.0	100.0	45.3	0.0	0.0	91.6	0.0	22.7	77.3
11/20/18	100.0	100.0	75.4	0.0	0.0	91.5	8.9	48.3	74.4
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	78.9	20.1	16.2	29.3	0.0	12.3	0.0	5.5	14.2
11/20/18	74.2	100.0	66.0	34.4	0.0	38.3	0.0	5.4	41.2
GBPUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	50.4	71.1	67.5	44.5	14.4	39.5	80.0	39.1	25.7
11/20/18	57.2	80.0	62.5	39.7	12.9	45.5	55.5	25.9	21.6
JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	90.7	94.0	18.4	9.0	5.7	79.6	32.5	8.0	17.7
11/20/18	87.0	94.3	19.0	12.6	3.5	77.8	34.6	16.5	30.3
EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	100.0	100.0	5.6	0.0	0.0	97.4	89.9	80.7	28.7
11/20/18	99.4	98.7	1.0	0.0	1.8	99.0	66.0	66.2	41.6
USD IX	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	2.5	15.8	96.8	96.7	83.1	2.2	23.5	2.4	12.9
11/20/18	2.3	16.8	96.7	96.8	72.8	0.0	23.2	4.3	11.6

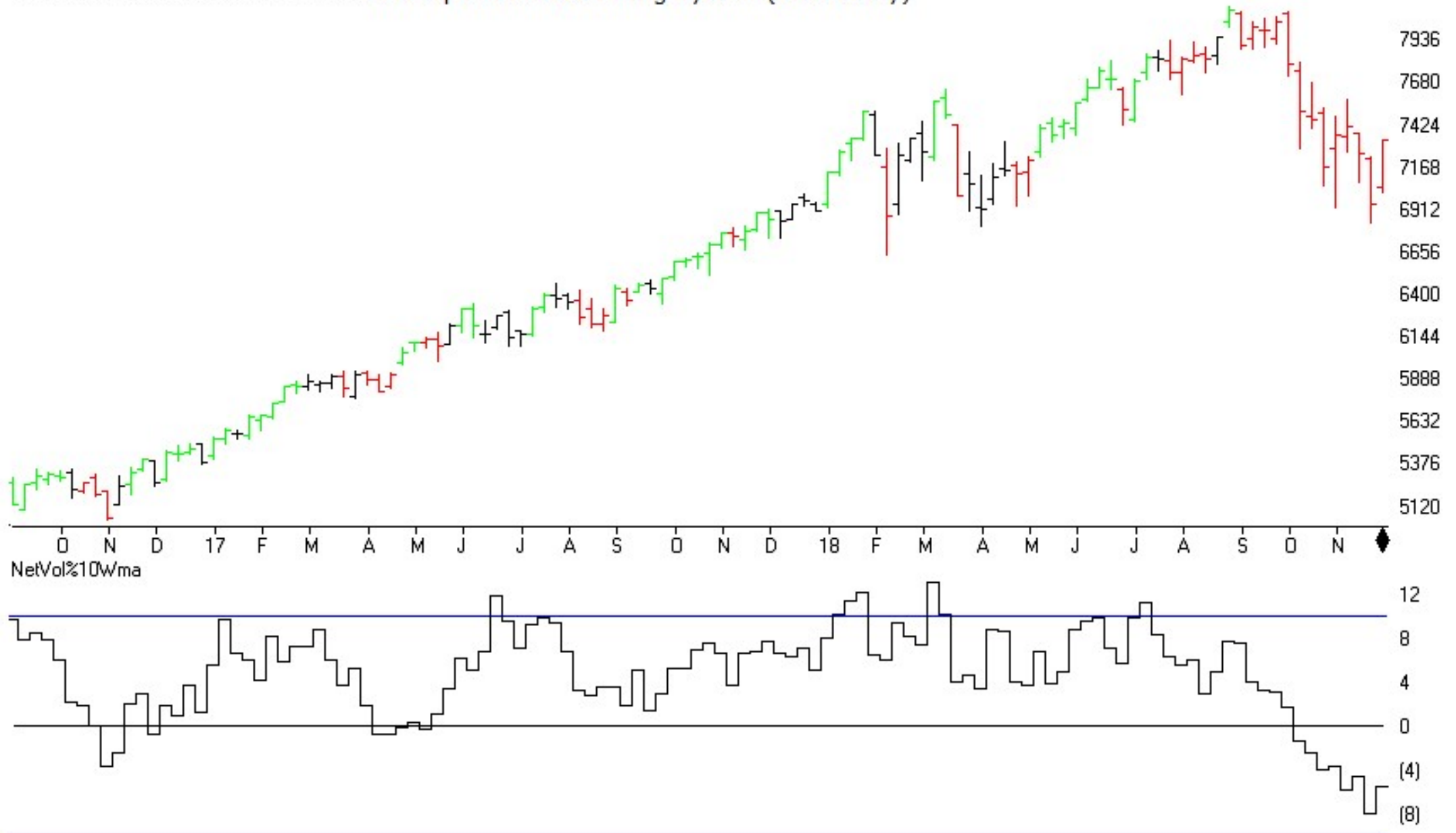
MARKET CHART NYSE (Weekly)+ Chartprofit Market Timing System (color study)



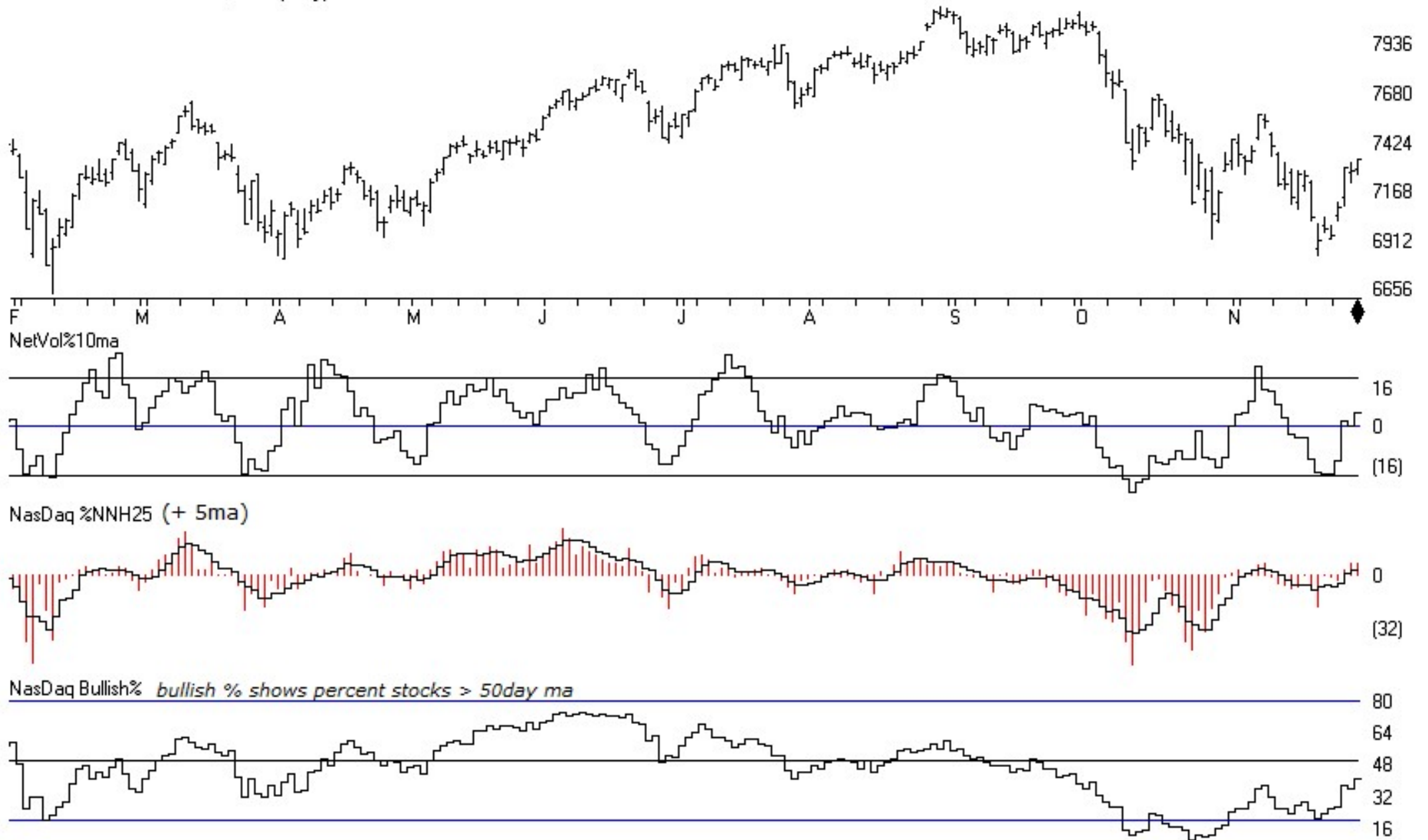
MARKET CHART NYSE (Daily)



MARKET CHART NASDAQ 1800 (Weekly)+ Chartprofit Market Timing System (color study)

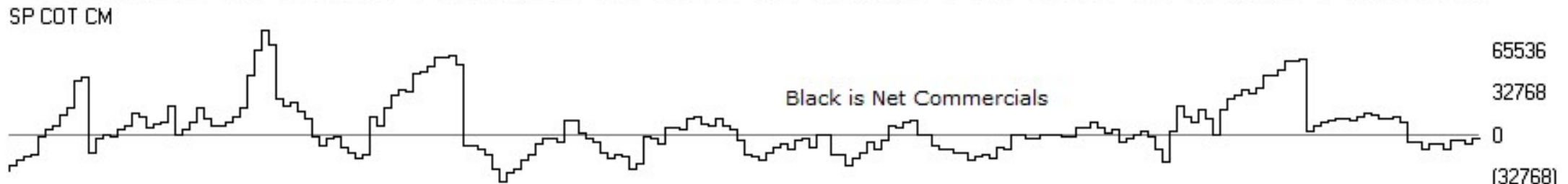
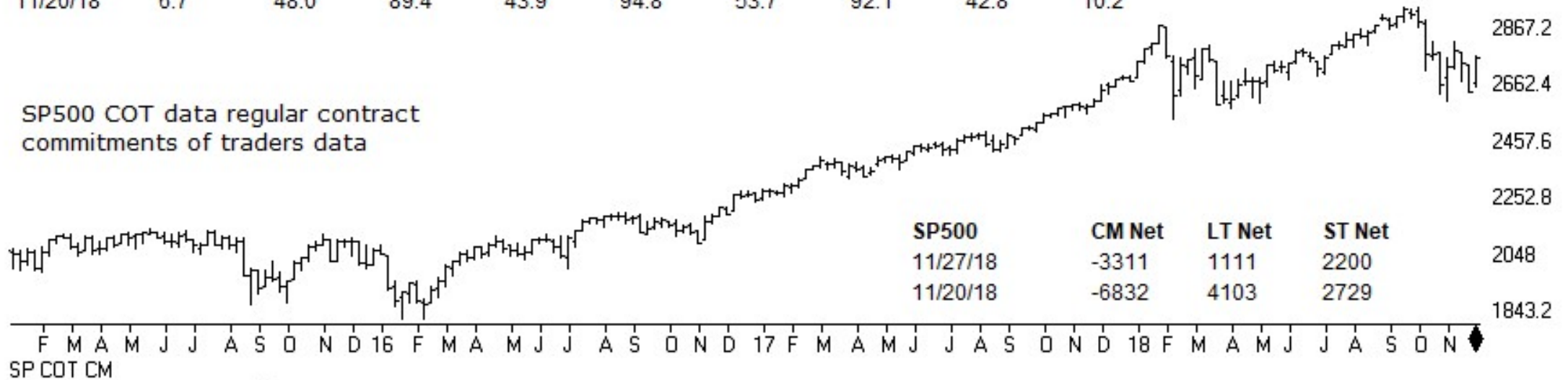


MARKET CHART NASDAQ 1800 (Daily)

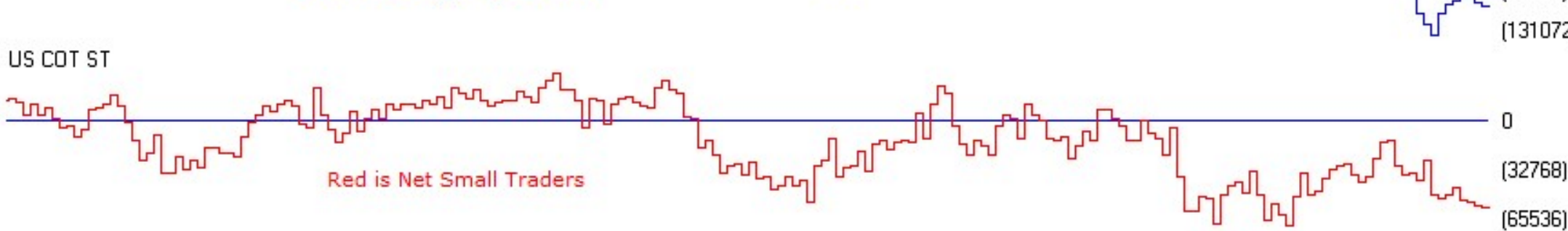
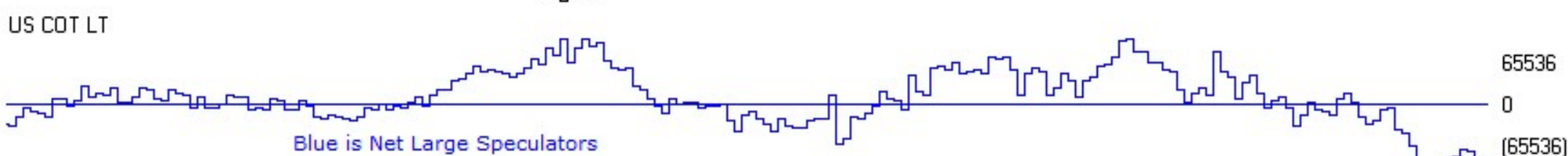


SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
11/27/18	11.9	50.2	79.5	18.9	75.7	100.0	91.4	45.8	13.1
11/20/18	6.7	48.0	89.4	43.9	94.8	53.7	92.1	42.8	10.2

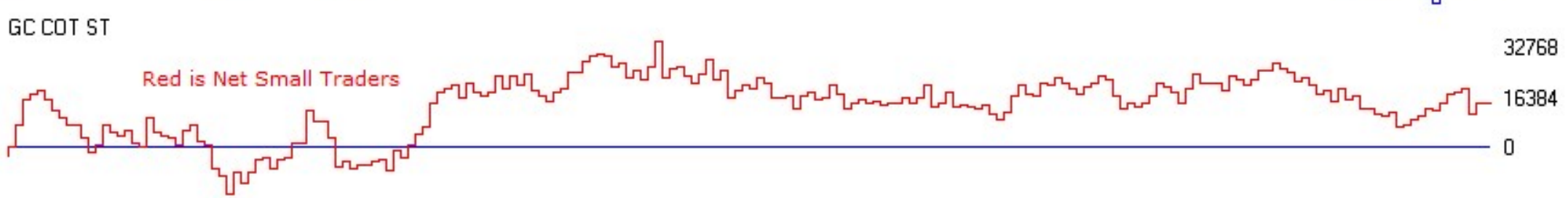
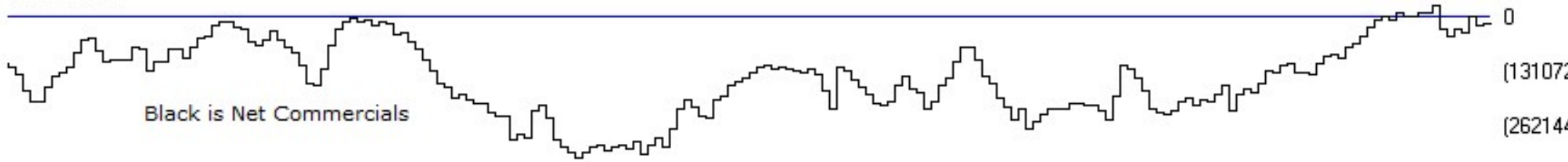
SP500 COT data regular contract commitments of traders data



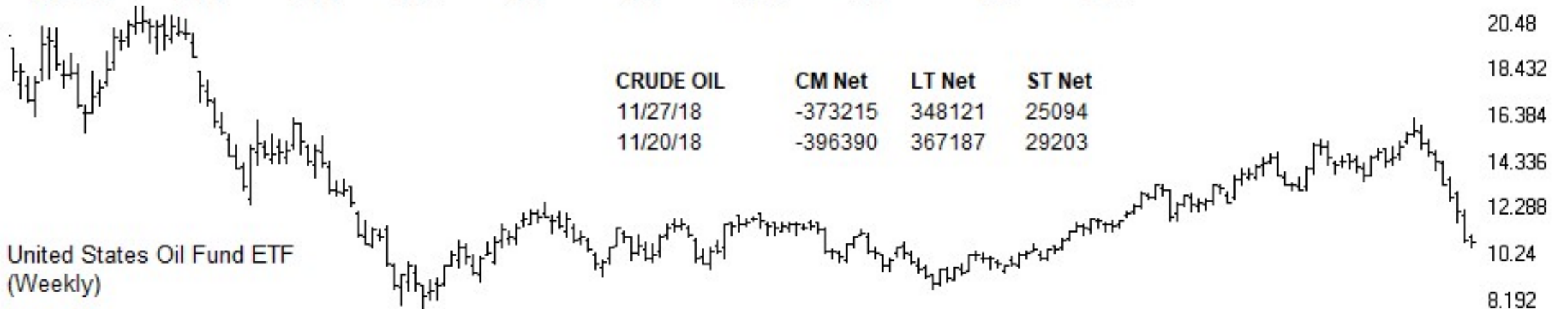
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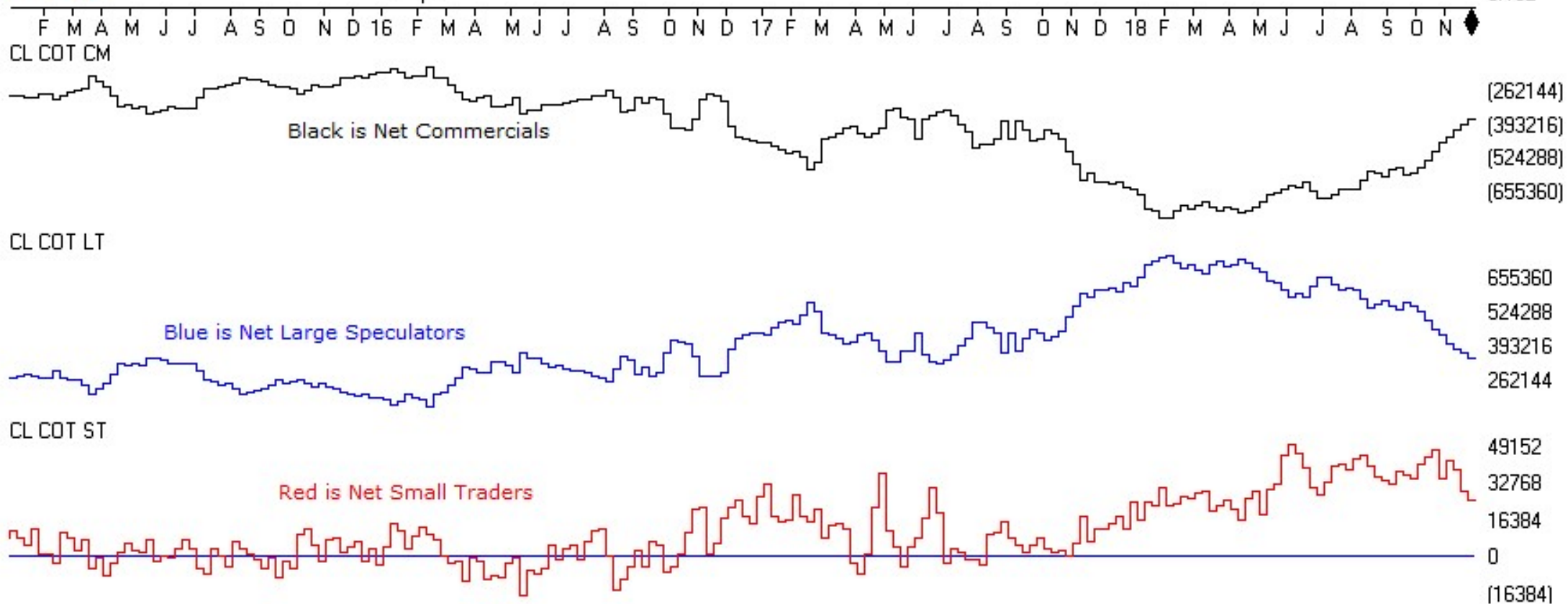
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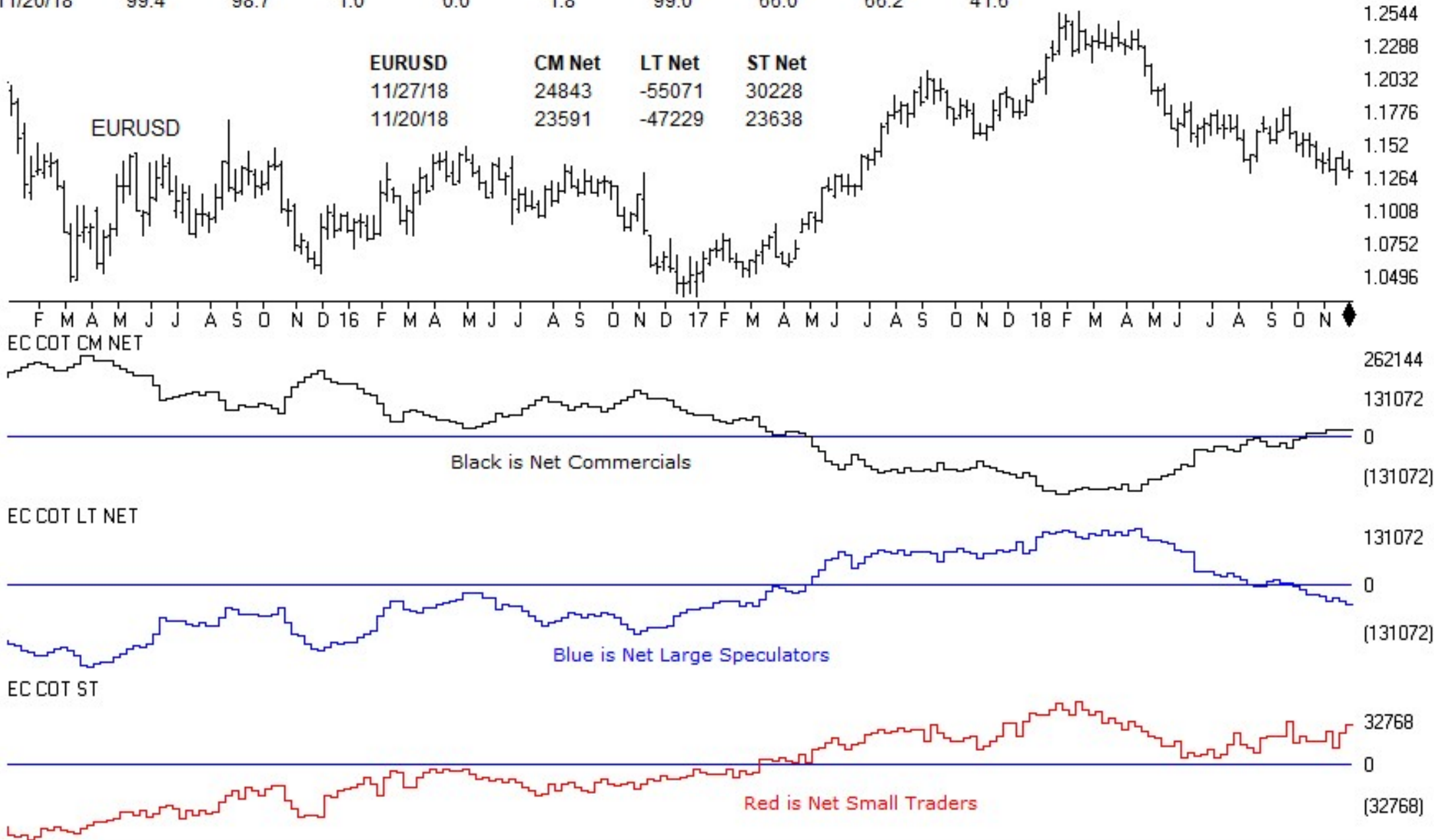


CRUDE OIL	CM Net	LT Net	ST Net
11/27/18	-373215	348121	25094
11/20/18	-396390	367187	29203



EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
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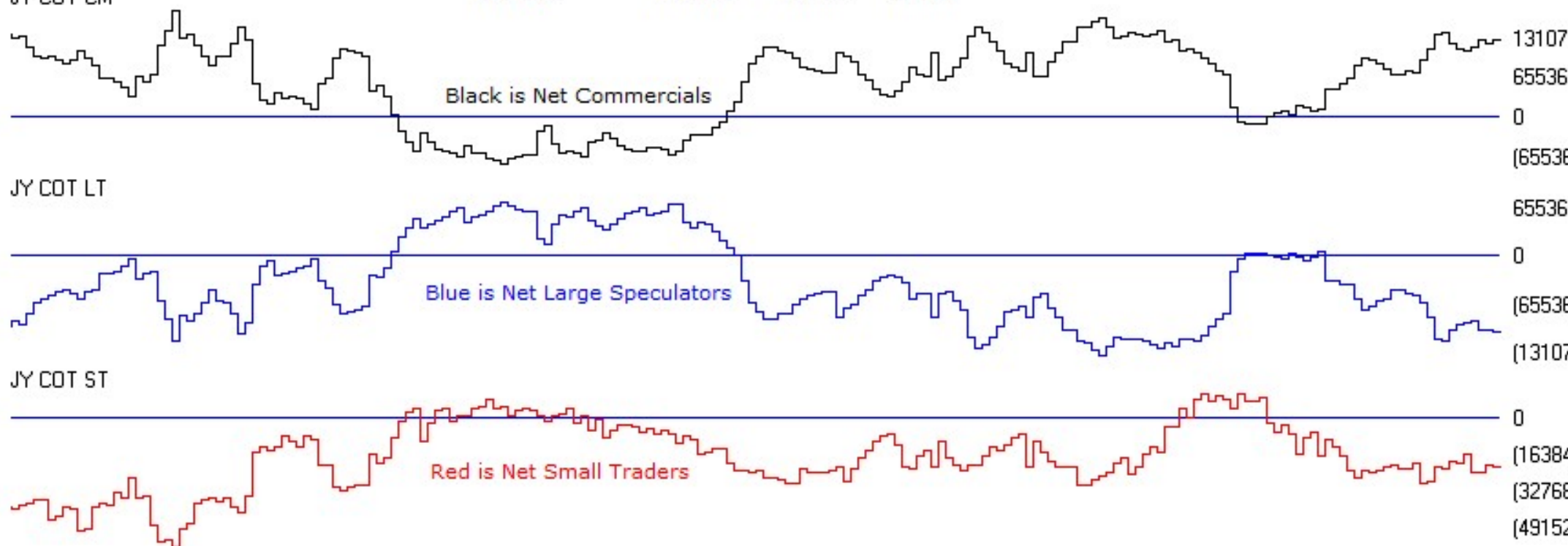
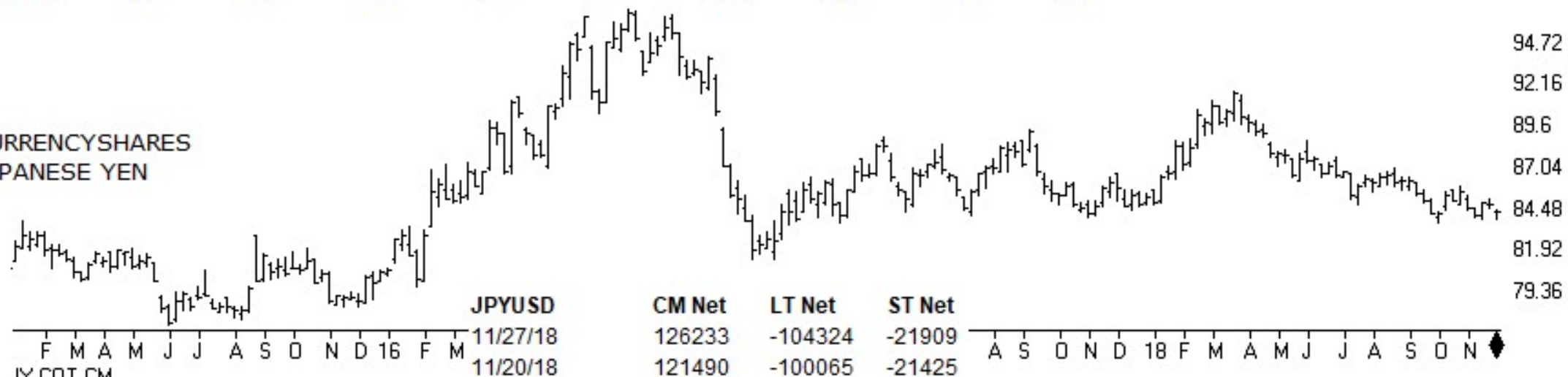
EURUSD	CM Net	LT Net	ST Net
11/27/18	24843	-55071	30228
11/20/18	23591	-47229	23638





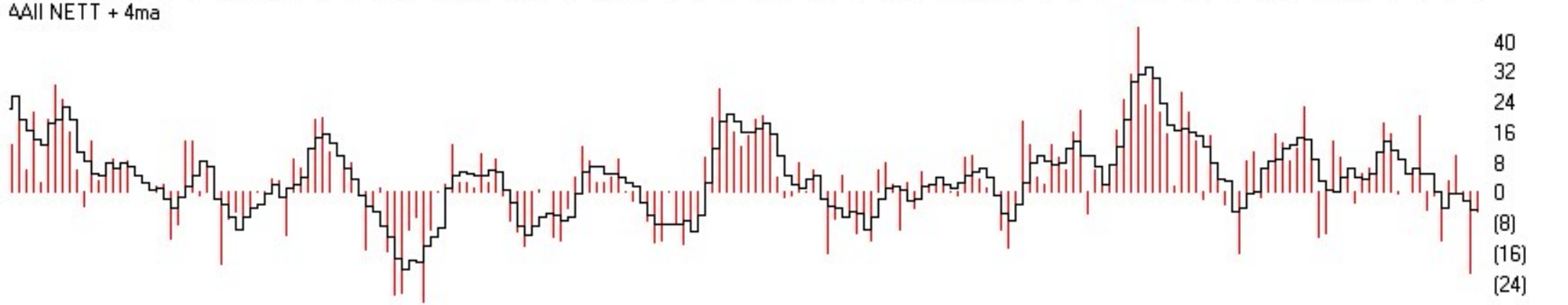
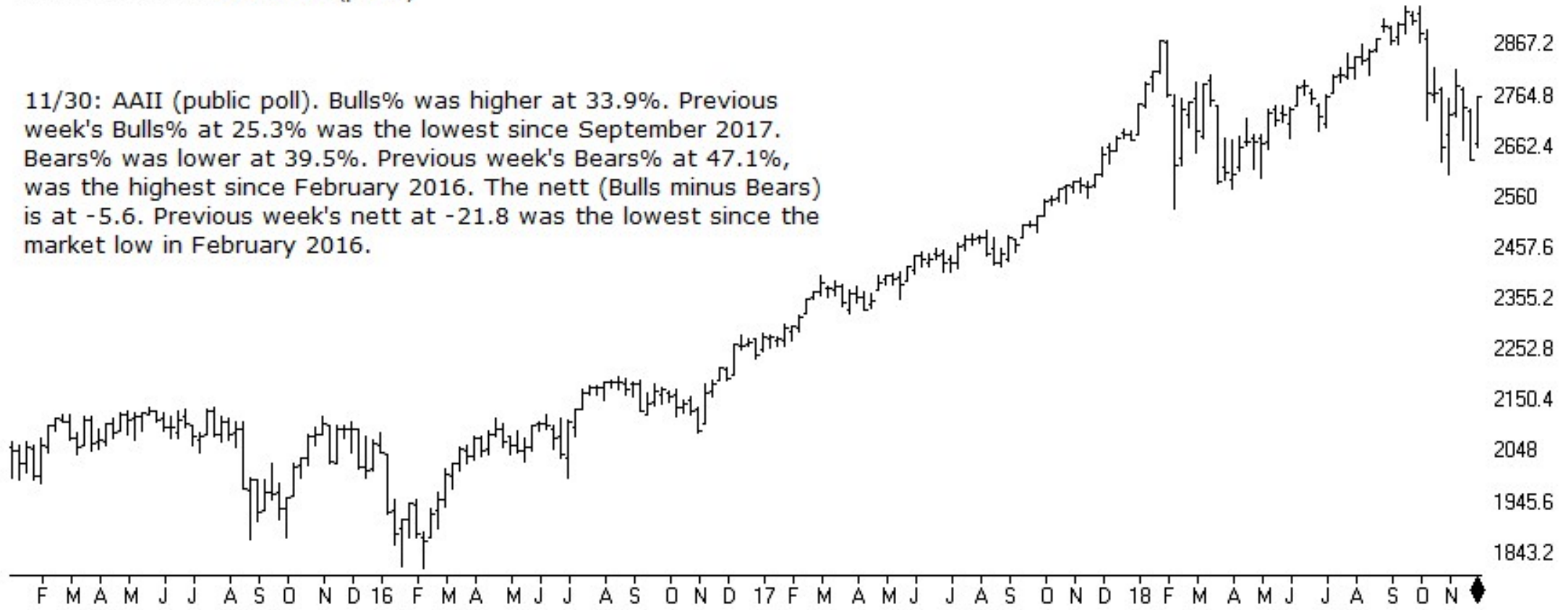
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CURRENCYSHARES
JAPANESE YEN



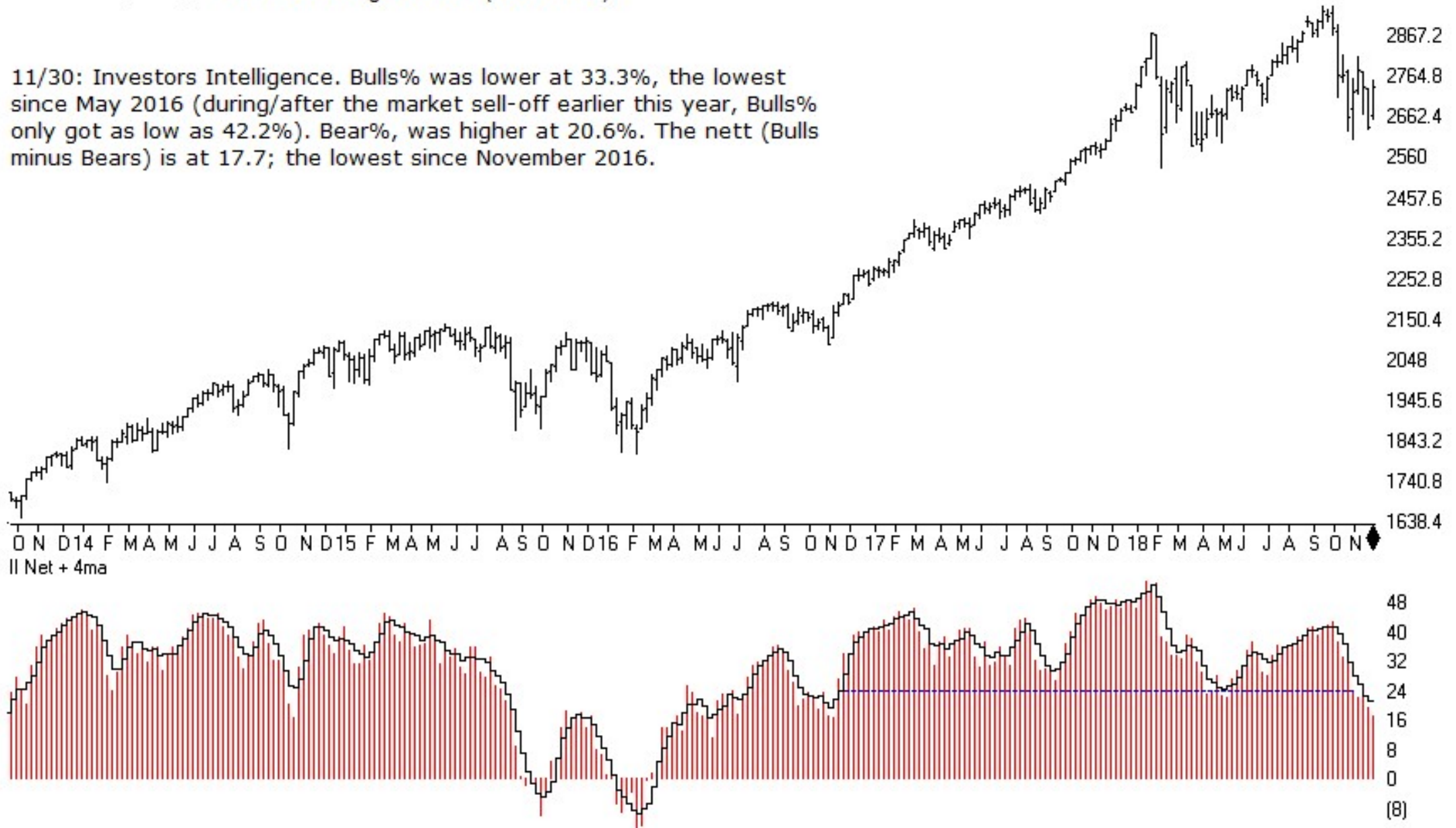
SP500 Index (Weekly) + AAI Poll (public)

11/30: AAI (public poll). Bulls% was higher at 33.9%. Previous week's Bulls% at 25.3% was the lowest since September 2017. Bears% was lower at 39.5%. Previous week's Bears% at 47.1%, was the highest since February 2016. The nett (Bulls minus Bears) is at -5.6. Previous week's nett at -21.8 was the lowest since the market low in February 2016.



SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

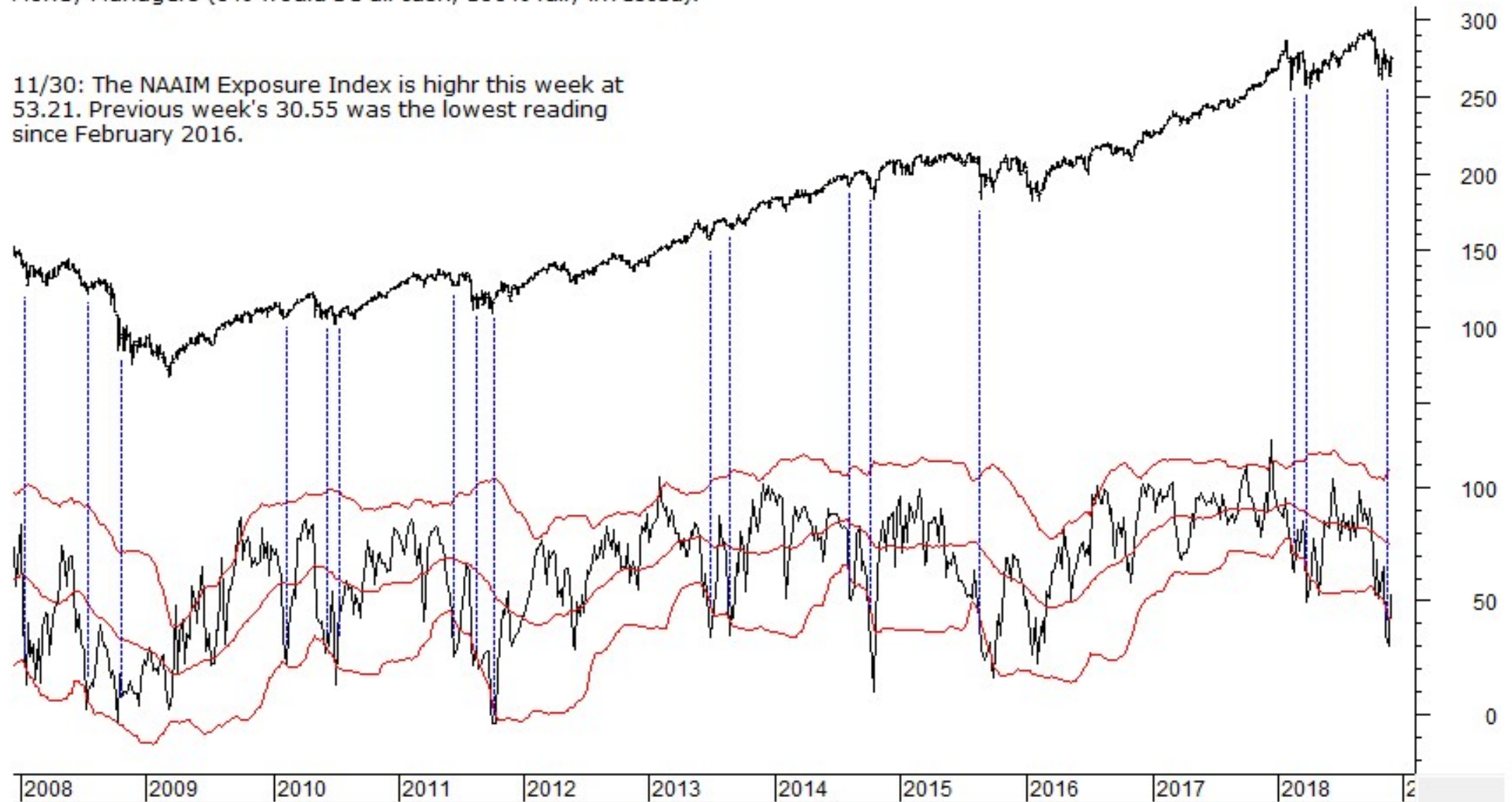
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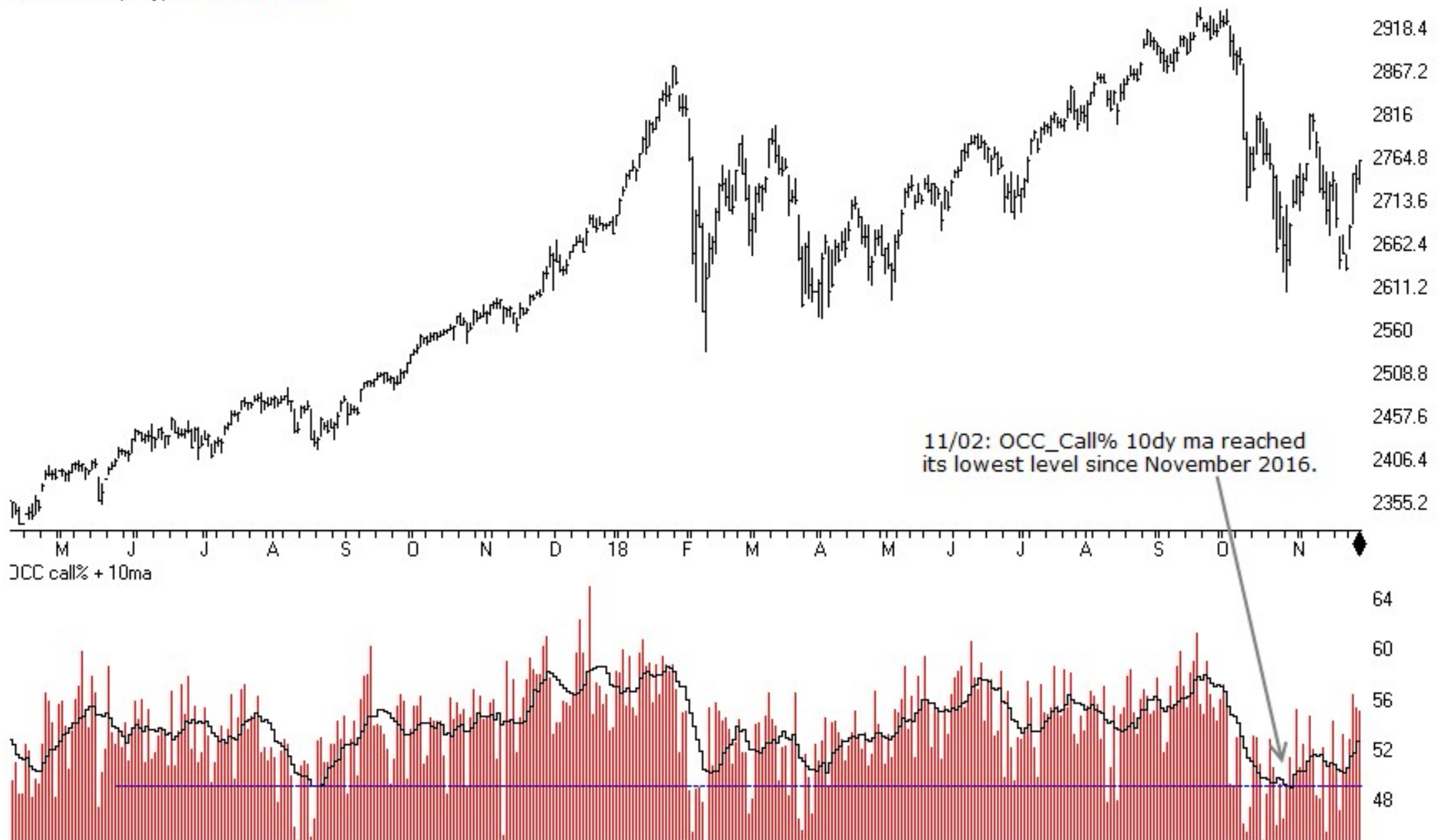
SPY + NAAIM Exposure Index

NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).

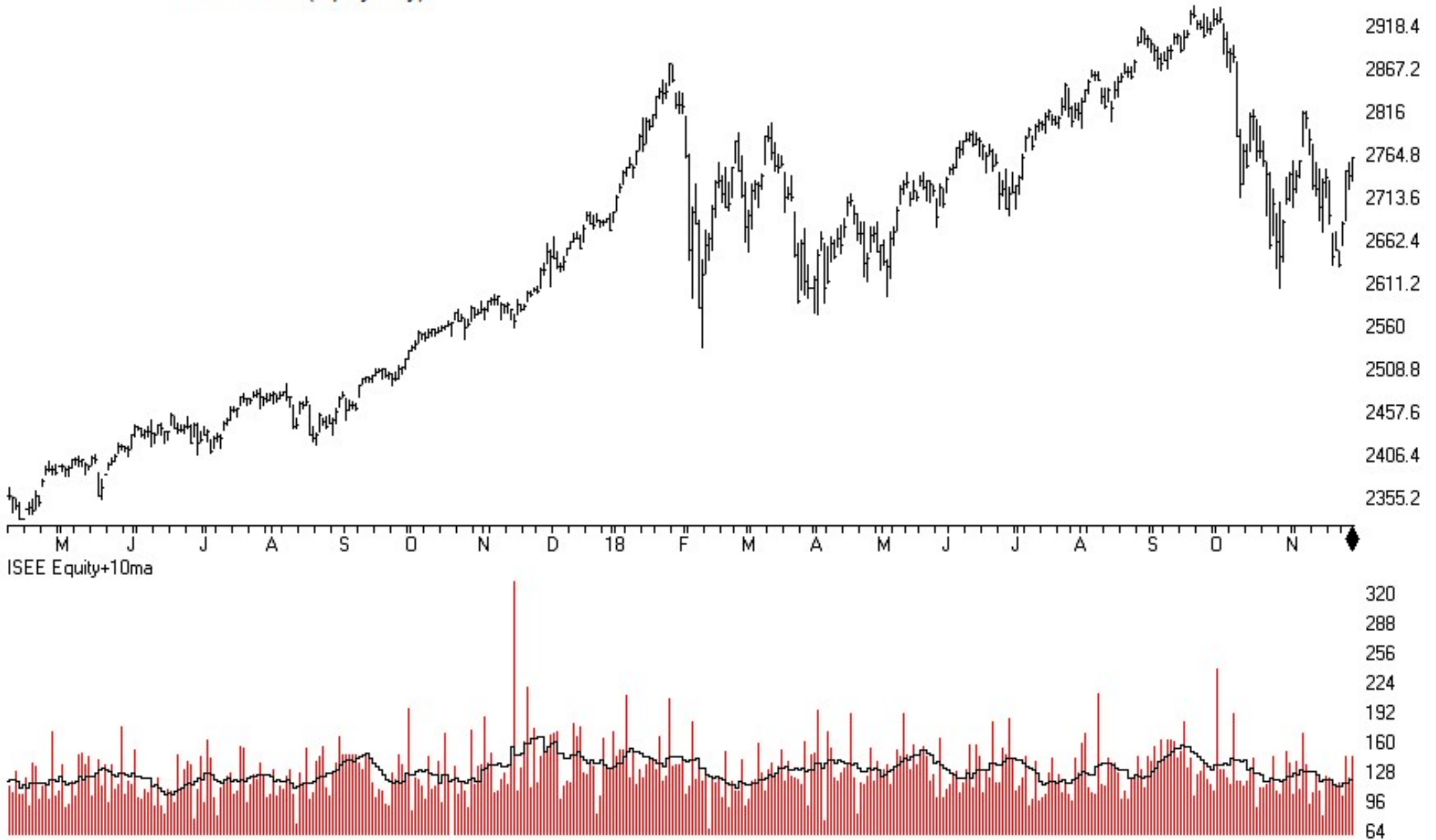
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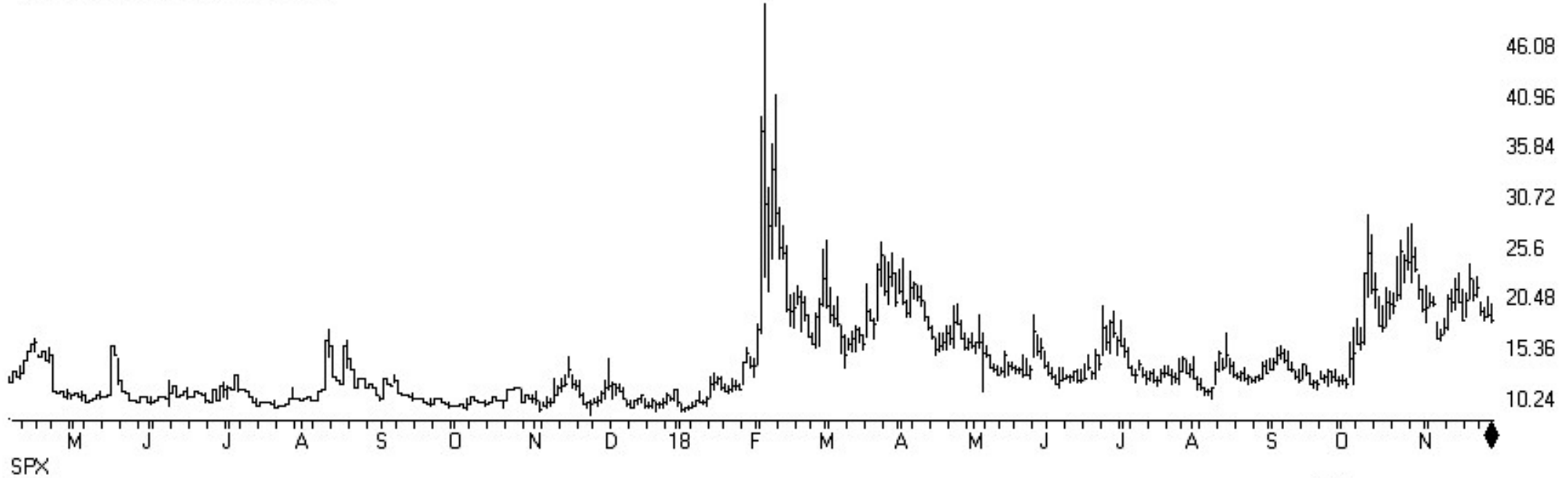
SP500 Index (Daily) + OCC Calls%



SP500 Index (Daily) + ISEE Index (equity only)



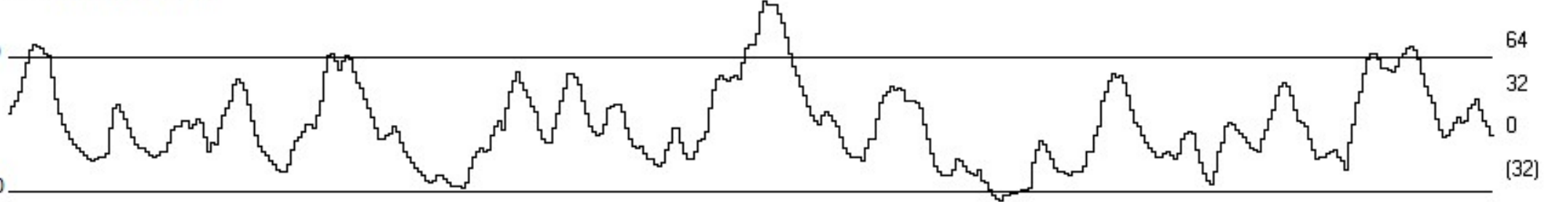
VIX - S&P 500 Volatility Index (Daily)



SPX



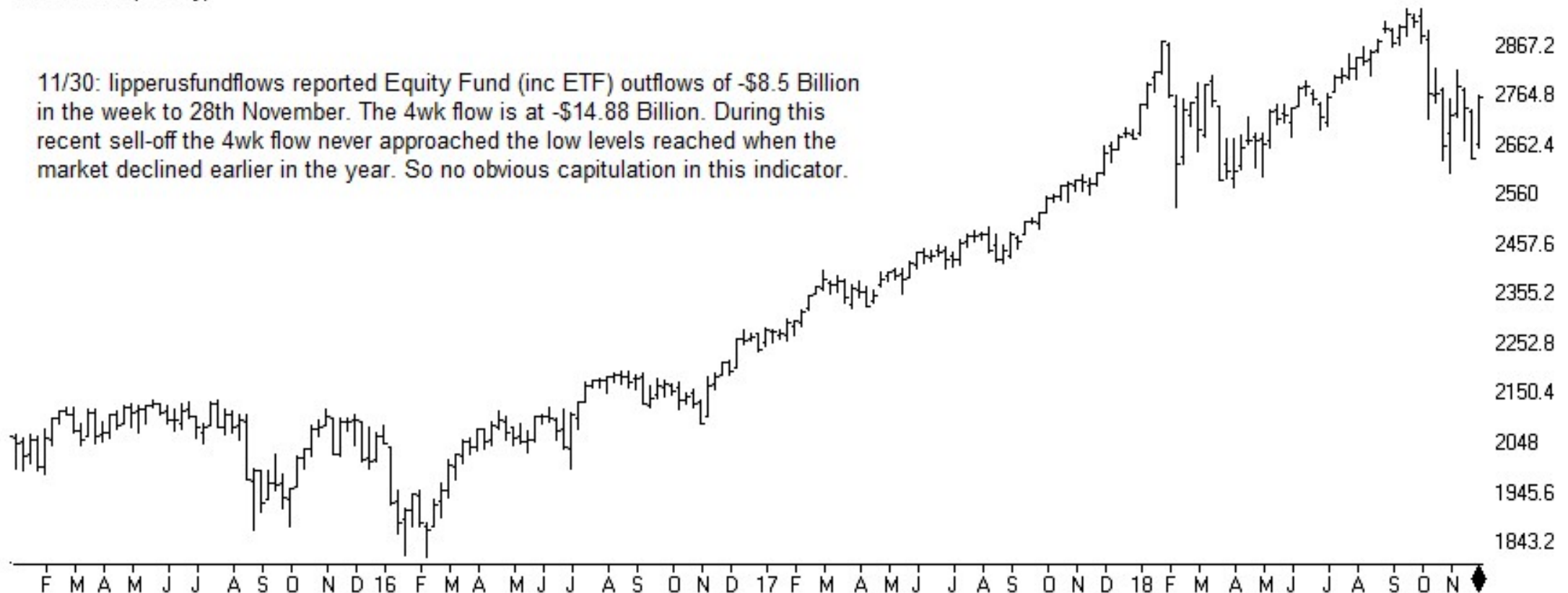
TCI based on VIX



(32)

SP500 Index (Weekly)

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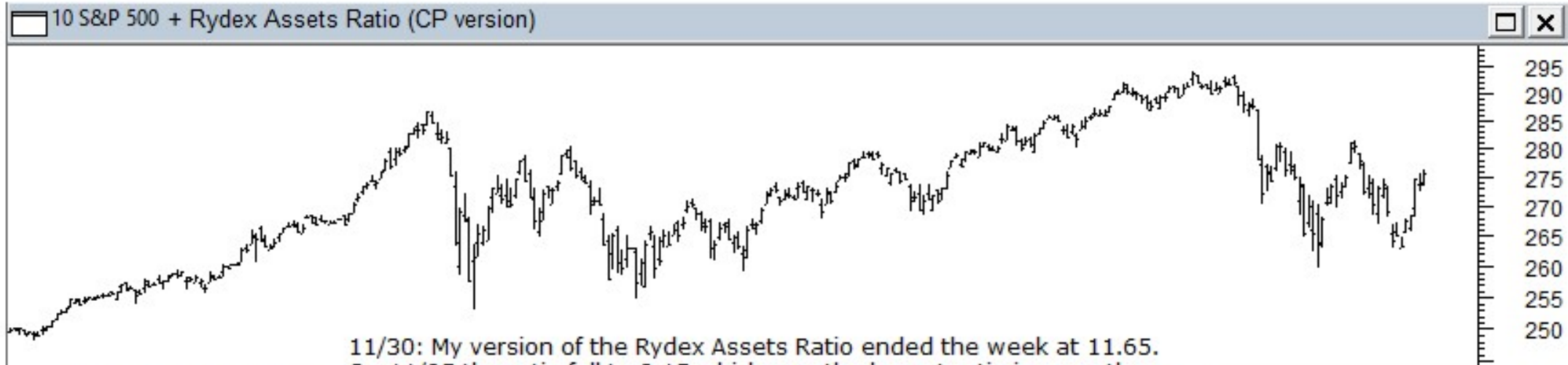


Lipper Fd+4wkSum

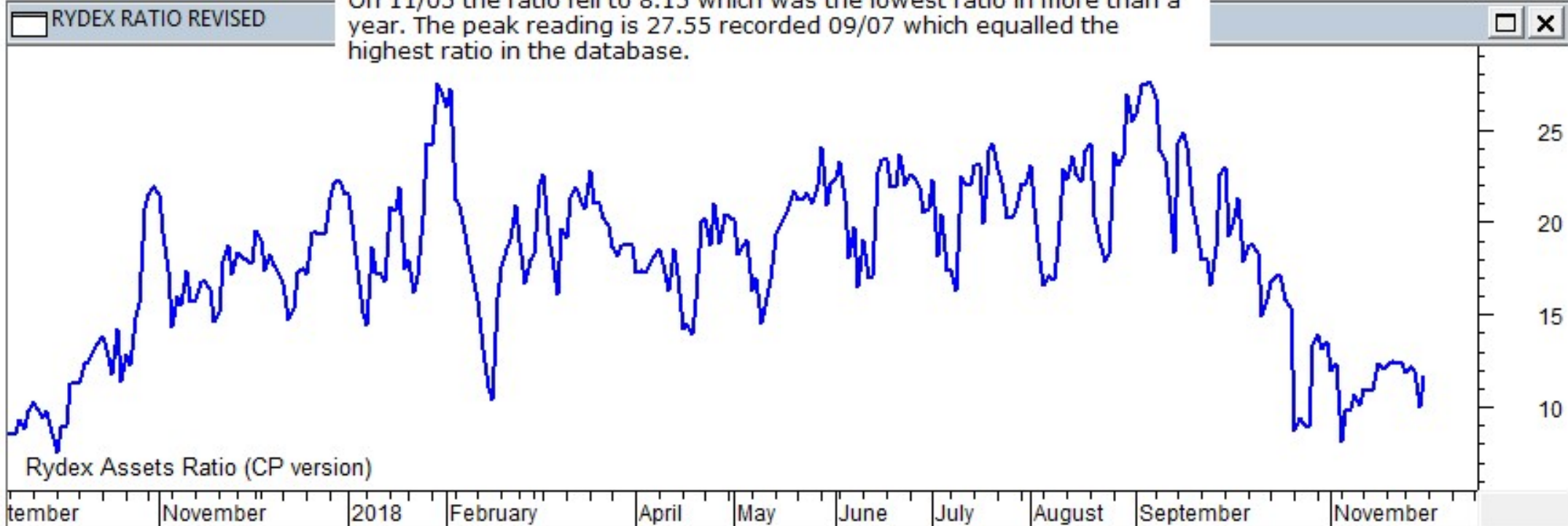


Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

Sentiment



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